



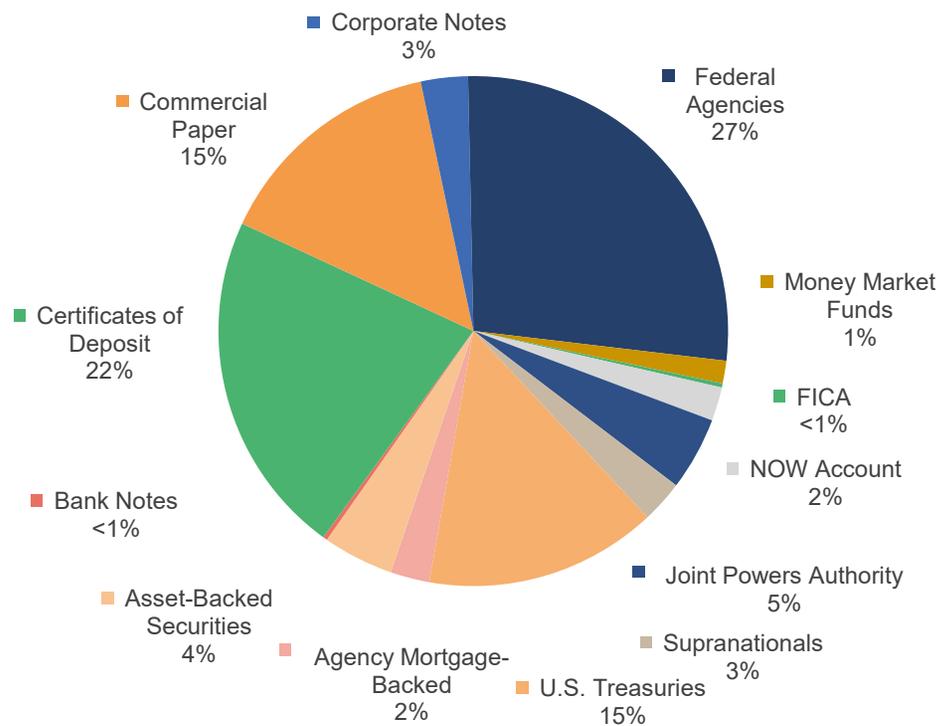
## San Bernardino County Pool Summary (as of 9/30/2021)

Security Type	Par Value	Amortized Cost	Market Value	Market % of Portfolio	Yield to Maturity at Cost	Wtd. Avg. Maturity	Effective Duration
Agency Mortgage-Backed	221,009,235	234,781,901	232,221,070	2.5%	0.93%	1325	3.34
Asset-Backed Securities	420,659,489	420,664,933	421,479,107	4.5%	0.69%	1090	1.51
Bank Notes	25,000,000	24,997,805	25,125,969	0.3%	2.73%	108	0.21
Certificates of Deposit	2,055,000,000	2,055,003,770	2,054,636,694	21.9%	0.17%	169	0.42
Collateralized CD	0	0	0	-	-	-	-
Commercial Paper	1,386,000,000	1,385,460,886	1,385,555,172	14.8%	0.15%	98	0.24
Corporate Notes	280,500,000	280,370,087	280,800,319	3.0%	0.95%	730	1.58
Federal Agencies	2,528,240,000	2,530,090,591	2,552,224,573	27.2%	1.03%	709	1.75
Money Market Funds	134,000,000	134,000,000	134,000,000	1.4%	0.03%	1	0.00
Municipal Debt	0	0	0	-	-	-	-
Repurchase Agreements	0	0	0	-	-	-	-
Bank Deposit Account	25,000,000	25,000,000	25,000,000	0.3%	0.05%	1	0.00
NOW Account	200,000,000	200,000,000	200,000,000	2.1%	0.07%	1	0.00
Joint Powers Authority	436,000,000	436,000,000	436,000,000	4.6%	0.05%	1	0.00
Supranationals	250,000,000	250,331,928	252,388,915	2.7%	0.94%	476	1.16
U.S. Treasuries	1,350,000,000	1,349,554,745	1,383,863,283	14.7%	1.71%	667	1.75
<b>Total Securities</b>	<b>9,311,408,724</b>	<b>9,326,256,646</b>	<b>9,383,295,102</b>	<b>100.0%</b>	<b>0.71%</b>	<b>466</b>	<b>1.11</b>
Cash Balance	241,255,330	241,255,330	241,255,330				
<b>Total Investments</b>	<b>9,552,664,054</b>	<b>9,567,511,977</b>	<b>9,624,550,432</b>				
Accrued Interest		14,869,184	14,869,184				
<b>Total Portfolio</b>	<b>9,552,664,054</b>	<b>9,582,381,161</b>	<b>9,639,419,616</b>				

1. Yield for the money market funds is a weighted average of the month-end yields for the Federated, Goldman, Fidelity, and Morgan Stanley money market funds.
2. Yield for the Joint Powers Authority is a weighted average of the month-end yields for the CAMP and CalTRUST Liquidity funds.
3. Statistics for the total portfolio include money market funds.
4. Market prices are derived from closing bid prices as of the last business day of the month as supplied by F.T. Interactive Data, Bloomberg, or Telerate.



## Sector Distribution



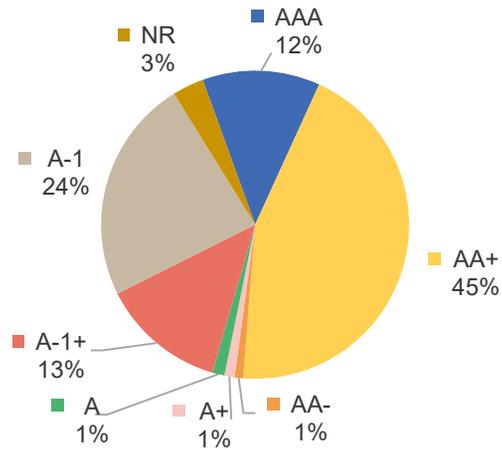
Percentages may not sum to 100% due to rounding.

Sector	Market Value
Agency Mortgage-Backed	\$232,221,070
Asset-Backed Securities	\$421,479,107
Bank Notes	\$25,125,969
Certificates of Deposit	\$2,054,636,694
Collateralized CD	\$0
Commercial Paper	\$1,385,555,172
Corporate Notes	\$280,800,319
Federal Agencies	\$2,552,224,573
Money Market Funds	\$134,000,000
Municipal Debt	\$0
Repurchase Agreements	\$0
FICA	\$25,000,000
NOW Account	\$200,000,000
Joint Powers Authority	\$436,000,000
Supranationals	\$252,388,915
U.S. Treasuries	\$1,383,863,283



# Credit Quality Distribution

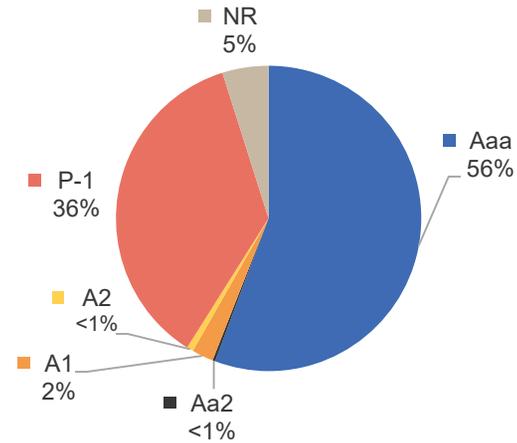
## S&P RATINGS



Credit Rating	Market Value
A-1+ (Short-Term)	\$1,229,718,641
A-1 (Short-Term)	\$2,210,473,225
AAA (Long-Term)	\$1,161,362,929
AA+ (Long-Term)	\$4,168,308,926
AA (Long-Term)	\$0
AA- (Long-Term)	\$84,982,953
A+ (Long-Term)	\$99,967,290
A (Long-Term)	\$120,976,045
Not Rated	\$307,505,093

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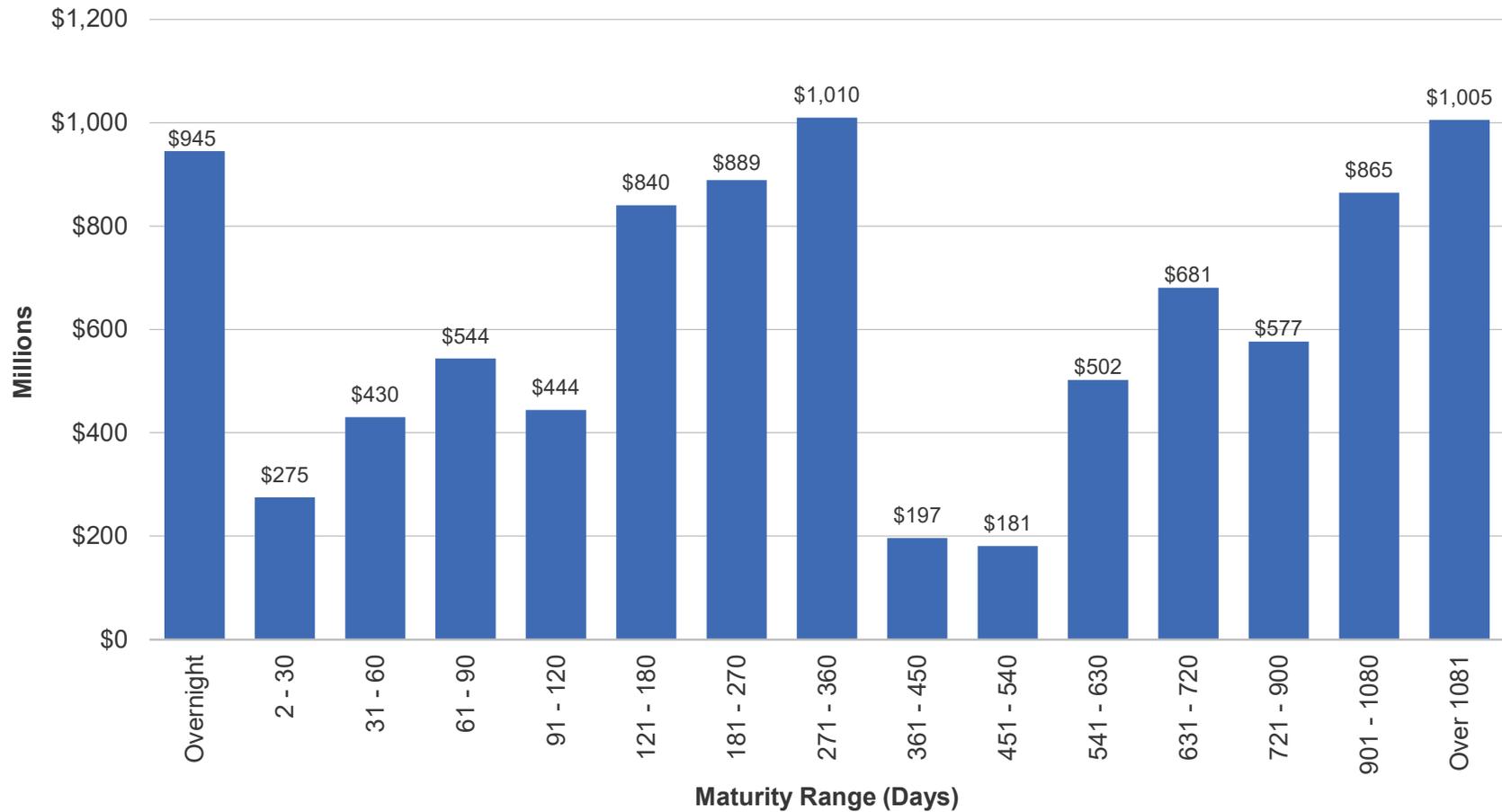
## MOODY'S RATINGS



Credit Rating	Market Value
P-1 (Short-Term)	\$3,390,203,416
Aaa (Long-Term)	\$5,227,574,890
Aa1 (Long-Term)	\$0
Aa2 (Long-Term)	\$27,578,288
Aa3 (Long-Term)	\$0
A1 (Long-Term)	\$212,395,800
A2 (Long-Term)	\$65,952,200
A3 (Long-Term)	\$0
Not Rated	\$459,590,508



## Maturity Distribution



Maturity range assumes no securities are called.



## San Bernardino County Pool Portfolio Yield Summary

Month	Yield to Maturity At Cost
September 2020	1.15%
October 2020	1.08%
November 2020	1.03%
December 2020	0.95%
January 2021	0.95%
February 2021	0.92%
March 2021	0.83%
April 2021	0.81%
May 2021	0.79%
June 2021	0.73%
July 2021	0.76%
August 2021	0.73%
<b>September 2021</b>	<b>0.71%</b>

1. Gross yields not including non-earning assets (compensating bank balances) or administrative costs for management of the pool.
2. All historical yields restated to include money market funds.